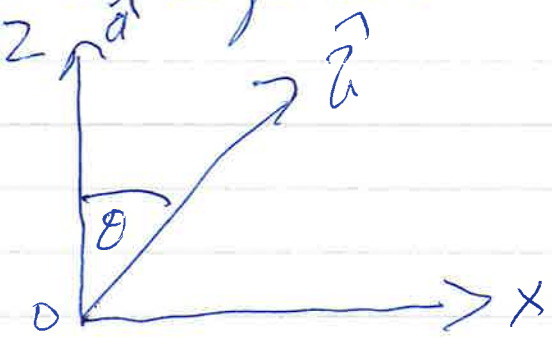
Consider $\text{Prob}(\sigma_1 \cdot \hat{a} = 1 \,|\, \sigma_2 \cdot \hat{z} = 1)$

choose $\hat{a}$ along Z-axis, $\hat{z}$ in XY plane and take θ = angle between $\hat{a}$ and $\hat{z}$



Now $\text{Prob}(\sigma_1 \cdot \hat{a} = 1 \,|\, \sigma_2 \cdot \hat{z} = 1) = \dfrac{\text{Prob}(\sigma_1 \cdot \hat{a} = 1 \;\&\; \sigma_2 \cdot \hat{z} = 1)}{\text{Prob}(\sigma_2 \cdot \hat{z} = 1)}$

Perform $SU(2)$ singlet by a unitary transformation $U(2)$ acting on particle (2).

So $SU(2)$ singlet $\to \psi' = \frac{1}{\sqrt{2}}\left(\alpha(1)\, U(2)\beta(2) - \beta(1)\, U(2)\alpha(2)\right)$

Write $U = \begin{pmatrix} 1-\varepsilon & \eta \\ \varepsilon' & 1-\eta' \end{pmatrix}$ $\varepsilon, \varepsilon', \eta, \eta'$ are four complex parameters.

and the unitarity relations

$$|1-\varepsilon|^2 + |\varepsilon'|^2 = 1$$
$$|1-\eta|^2 + |\eta'|^2 = 1$$
$$(1-\varepsilon^*)\eta' + \varepsilon'^*(1-\eta) = 0.$$

Now $\text{Prob}^{\psi'}\left(\sigma_1 \cdot \hat{a} = 1 \;\&\; \sigma_2 \cdot \hat{z} = 1\right)$

$$= |\langle \alpha(1)| \cdot \left(\cos\theta/2\, \langle \alpha(2)| + \sin\theta/2\, \langle \beta(2)|\right) |\psi'\rangle|^2$$

$$= \cancel{\langle \alpha(1)|\left(\cos\theta/2\, \langle \alpha(2)| + \sin\theta/2\, \langle \beta(2)|\right) \frac{1}{\sqrt{2}}\left(|\alpha(1)\rangle |\beta(}$$

and $U(2)|\beta(2)\rangle = (1-\eta)|\beta(2)\rangle + \eta'|\alpha(2)\rangle$

$\therefore$ Prob$^{\text{II}}$ ($\sigma_1 \cdot \hat{a} = 1$ & $\sigma_2 \cdot \hat{b} = 1$)

$= |\langle \alpha(1)| (\cos\theta/2 \langle \alpha(2)| + \sin\theta/2 \langle \beta(2)|)$

$\frac{1}{\sqrt{2}} \Big(|\alpha(1)\rangle (1-\eta)|\beta(2)\rangle + \eta' |\alpha(1)\rangle |\alpha(2)\rangle$

$- |\beta(1)\rangle (1-\varepsilon)|\alpha(2)\rangle - \varepsilon' |\beta(1)\rangle |\beta(2)\rangle \Big)|^2$

$= \frac{1}{2} |(\cos\theta/2 \langle\alpha(1)|\alpha(2)| + \sin\theta/2 \langle\alpha(1)|\langle\beta(2)|)$

$\Big((1-\eta)|\alpha(1)\rangle|\beta(2)\rangle + \eta'|\alpha(1)\rangle|\alpha(2)\rangle$

$- (1-\varepsilon)|\beta(1)\rangle|\alpha(2)\rangle - \varepsilon'|\beta(1)\rangle|\beta(2)\rangle \Big)|^2$

$= |(1-\eta)\sin\theta/2 + \eta' \cos\theta/2|^2$

$= \frac{1}{2} \Big(|1-\eta|^2 \sin^2\theta/2 + |\eta'|^2 \cos^2\theta/2 \cdot$

$+ 2\,\mathrm{Re}\,(1-\eta^*)\eta' \sin\theta/2 \cos\theta/2 \Big)$

$= \frac{1}{2} \cdot \Big((1-|\eta'|^2)\sin^2\theta/2 + |\eta'|^2 \cos^2\theta/2 \cdot$

$+ \mathrm{Re}(1-\eta^*)\eta' \sin\theta \Big)$

$= \frac{1}{2} \Big(\sin^2\theta/2 + |\eta'|^2 \cos\theta + \mathrm{Re}\,(1-\eta^*)\eta' \sin\theta \Big)$

$\leq Prob^{\mathcal{H}}(\sigma_2\cdot\vec{a}=1 \wedge \sigma_1\cdot\vec{a}=+1)$
$+ Prob^{\mathcal{H}}(\sigma_2\cdot\vec{a}=1 \wedge \sigma_1\cdot\vec{a}=-1)$

$Prob^{\mathcal{H}}(\sigma_2\cdot\vec{a}=1 \wedge \sigma_1\cdot\vec{a}=-1)$

$= |\langle\beta(1)|(\cos\theta/2\,|\downarrow\rangle) + \sin\theta/2\,|\beta(2)|)|\Psi^-\rangle|^2$

$= \frac{1}{2}\left|\left((1-\varepsilon)\cos\theta/2 + \varepsilon'\sin\theta/2\right)\right|^2$

$= \frac{1}{2}\cdot\left(\cos^2\theta/2 + |\varepsilon'|^2\cos\theta + Re(1-\varepsilon^*)\varepsilon'\sin\theta\right)$

$\therefore Prob^{\mathcal{H}}(\sigma_1\cdot\vec{a}=1 \,|\, \sigma_2\cdot\vec{a}=1)$

$= \dfrac{\sin^2\theta/2 + |\eta'|^2\cos\theta + Re(1-\eta^*)\eta'\sin\theta}{1+\cos\theta(|\eta'|^2-|\varepsilon'|^2)}$

$+ \sin\theta\cdot Re\left((1-\varepsilon^*)\varepsilon' + (1-\eta^*)\eta'\right)$

For invariant conclusion calculate in regime $\varepsilon = \sin^2\theta/2$.

$|\eta'|^2\cos\theta + Re(1-\eta^*)\eta'\sin\theta$

$= \cos\theta\sin^2\theta/2\,(|\eta'|^2-|\varepsilon'|^2)$

$+ \sin\theta\sin^2\theta/2\,Re\left((1-\varepsilon^*)\varepsilon' + (1-\eta^*)\eta'\right)$

using above & we get
not satisfied.

We see that ** can be written as:

$$|\eta'|^2 \cos\theta \cdot \cos^2\theta/2 + \mathrm{Re}(1-\eta^2)\eta' \sin\theta \cdot \cos^2\theta/2 + \cos\theta \sin^2\theta/2 \cdot |\varepsilon'|^2 - \mathrm{Re}(1-\varepsilon^2)\varepsilon' \sin\theta \sin^2\theta/2 = 0$$

or $|\eta'|^2 \cos\theta(1+\cos\theta) + \mathrm{Re}(1-\eta^2)\eta' \sin\theta(1+\cos\theta) + |\varepsilon'|^2 \cos\theta(1-\cos\theta) - \mathrm{Re}(1-\varepsilon^2)\varepsilon' \sin\theta(1-\cos\theta) = 0.$

or $\cos\theta(|\eta'|^2 + |\varepsilon'|^2) + \cos^2\theta(|\eta'|^2 - |\varepsilon'|^2) + \sin\theta\{\mathrm{Re}((1-\eta^2)\eta' - (1-\varepsilon^2)\varepsilon') + \sin\theta\cos\theta\,\mathrm{Re}((1-\eta^2)\eta' + (1-\varepsilon^2)\varepsilon') = 0.$

write $\sin\theta = \frac{2t}{1+t^2}$, $\cos\theta = \frac{1-t^2}{1+t^2}$ $t = \tan\frac{\theta}{2}$

Now Eq. becomes

$$\frac{a(1-t^2)}{1+t^2} + 2\frac{(1-t^2)^2}{(1+t^2)^2} + \frac{2ct}{1+t^2} + \frac{2dt(1-t^2)}{(1+t^2)^2} = 0$$

or $a(1-t^4) + 2(1-t^2)^2 + 2ct(1+t^2) + 2dt(1-t^2)$

or $a - at^4 + 2(1+t^4-2t^2) + 2ct + 2ct^3 + 2dt - 2dt^3$

or $t^4(2-a) + 2t^3(c-d) - 2t^2 + 2t(c+d) + (a+2) = 0.$

t^4

$$2t^4|\varepsilon'|^2 + 4t^3 \mathrm{Re}\,(1-\varepsilon^*)\varepsilon'$$
$$+ 2t^2(|\eta'|^2 - |\varepsilon'|^2)$$
$$- 4t\,\mathrm{Re}\,(1-\eta^2)\eta'$$
$$- 2|\eta'|^2 = 0.$$

or
$$t^4|\varepsilon'|^2 + 2t^3 \mathrm{Re}\,(1-\varepsilon^*)\varepsilon'$$
$$+ t^2(|\eta'|^2 - |\varepsilon'|^2)$$
$$- 2t\,\mathrm{Re}\,(1-\eta^*)\eta'$$
$$- |\eta'|^2 = 0.$$

which is a quartic equation in $\tan\frac{1}{2}\theta$ and so has at most 4 roots in range $0 \le \theta \le \pi$.

now for $SU(2)$ take $\eta = \varepsilon^*$
$\eta' = -\varepsilon'^*$